



Backtest #40567 · LPG · EVO_EVOEVOEVOE_v2380

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2380 strategy delivered a 40.41% return on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown and only three executed trades severely limit statistical confidence. While the positive Sharpe ratio of 1.10 suggests reasonable risk-adjusted performance, such a small sample size makes the results highly susceptible to random noise rather than robust alpha. The strategy likely struggled with execution latency or insufficient signal filtering during volatile periods, resulting in missed opportunities that inflated the win rate artificially. To validate these findings, you must expand the backtest window or introduce walk-forward analysis to assess parameter stability across different market regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47